

Hazelnut Application Framework - System Operation Model

Figure 1

09753940 010301

EBS Trader - phorsf2@CITQ 2.5 Million USD@??/?? CAD

General Trade Chat View Go To Help

Status Time Trader/Bank Instrument Deal

Contacting 13:35:22 peter@CITQ SPOT Amount: 25 USD CAD Val date: 30 Aug 2000 Bid Offer

Can I quote 3 200 mil JPY usd JPY

102

110

Contacting 13:35:23 peter@CITQ SPOT Amount: 25 USD CAD Val date: 30 Aug 2000 Bid Offer

Pickup Chat Hold Transfer Set RFQ Calcutt Exp Cancel Clear All Off All

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EBS Trader - phorst2@CITQ 2.5 Million USD @??/??? CAD

General Trade Chat View G&TQ Help

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13 35 23	peter@CITQ	SPOT	Liquidity 2.5mil USD cad
	13 36 12	peter@ CITQ	SPOT	Can I quote 3.200 mil JPY usd JPY

Contacting	Time	Trader/Bank	SPOT	Amount	CCY Pair	Val date.	Bid	Offer
	13 35 23	peter@CITQ	SPOT	2.5	USD cad	30 Aug 2000		

Pickup Chat Hold Transfer Sell RFQ Calcutt Buy Cancel Clear All Off All

1. peter@CITQ

Time	From	Message
13 34 54	you	Conversation started by phorst2@CITQ
13 35 23	you	hi can you do gbp 2.5 mil spot pls
13 35 29	peter@CITQ	Picked up by peter@CITQ

Send Attach Open Transfer Sell RFQ Invite Float

i. Incoming Conversations

ID	Time	From	Message
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Pickup Clear Transfer Chat

2. peter@CITQ

Time	From	Message
13 35 56	peter@CITQ	Conversation started by peter@CITQ
13 36 12	peter@CITQ	what about jpy 3.2 mil spot

Send Attach Open Transfer Sell RFQ Invite Float

r. EBS Rates

		0.86	97	0.37	00	??	??
06:35	09/08	0.8597	Given				
06:35	09/08	0.8597	Paid				
		\$2	16	\$2	20	1.73	04 07
06:35	09/08	92.23	Given				
06:35	09/08	92.17	Paid				
		1.54	85	1.54	88	1.95	98 99
06:35	09/08	1.5438	Given				
06:35	09/08	1.5487	Paid				
		1.60	60	1.60	10	1.42	30 45
06:35	09/08	0.61180	Given				
06:35	09/08	0.61190	Paid				

New message from peter@CITQ at 13:36:12

Warning: Applet Window

Figure 3

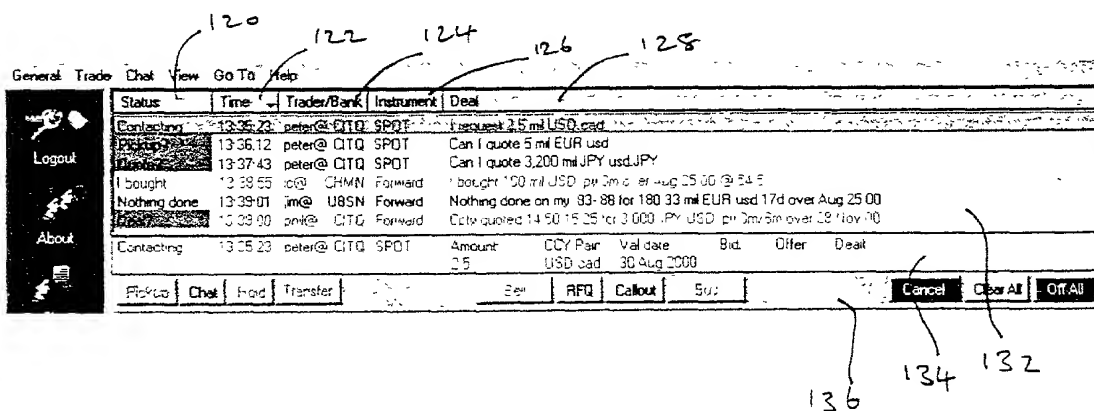


Figure 4

General Trade Chat View Go To: Help

Logout

About

Status	Time	Trader/Bank	Instrument	Deal
Contracting	13:25:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	I can quote 5 mil EUR usd
	13:37:43	peter@ CITQ	SPOT	I can quote 3,200 mil JPY usd JPY
I bought	13:38:55	c@ CHMN	Forward	I bought 100 mil USD JPY 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	im@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	shin@ CITQ	Forward	Cdty quoted 14.50-15.25 for 3,000 JPY usd JPY 3m/6m over 28 Nov 00
	13:37:43	peter@CITQ	SPOT	Amount: CCY Pair: Val date: Bkt: Offer: Dealt: 3200 JPY usdJPY 31 Aug 2000 105.9 105.-

Figure 5

General Trade Chat View Go To Help

Logout

About

Status	Time	Trader/Bank	Instrument	Deal						
Contacting	13:25:23	peter@ CITO	SPOT	I request 2.5 mil USD cad						
	13:35:12	peter@ CITO	SPOT	Can I quote 5 mil EUR USD						
Waiting accept	13:37:43	peter@ CITO	SPOT	I quoted 105.98-105.99 for 3.200 mil JPY usd.JPY						
	13:38:55	jo@ CHMN	Forward	I bought/sold 100 mil USD JPY 3m over Aug 23 00-254.5						
Nothing done	13:39:01	jim@ UBSN	Forward	Nothing done on my 83-88 for 180 33 mil EUR usd 17d over Aug 25 00						
	13:39:00	phil@ CITO	Forward	Coty quoted 14 50 15 25 for 7 000 JPY USD JPY 3m/6m over 28 Nov 00						
I bought	13:38:55	jo@ CHMN	Forward	N/Amt: '00 N/A SPOT 29 Aug 00 LHS RHS: Spot: A4 irr Dealt Far Amt: '00 USD JPY Far 3 month 29 Nov 00 53 54.5 105.98 106.425 54.5						
Fields	Chat	Hold	Transfer	Self	RFQ	Callout	Buy	Clear	Clear All	Off All

Figure 6

General Trade Chat View Go To Help

Logout

About

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13 35 23	peter@ CITQ	SPDT	I request 2.5 mil USD cad
	13 36 12	peter@ CITQ	SPDT	Can I quote 5 mil EUR usd
Quote?	13 37 43	peter@ CITQ	SPDT	Can I quote 3200 mil JPY usd JPY
I bought	13 38 55	jc@ C4MN	Forward	I bought 100 mil USD JPY 3m over Aug 25 00 @ 54 5
Nothing done	13 39 01	jm@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR.usd 17d over Aug 25 00
	13 39 00	phil@ CITQ	Forward	Cply quoted 14 50 15 25 for 3,000 JPY USD JPY 3m/6m over C3 Nov 00

Quote? 13 37 43 peter@CITQ SPDT Amount: CCY Pair Val date Bids Offer Deal
Must have bid or offer 3200 JPY usd JPY 31 Aug 2000 105-1 105-

Chat
 Ticks
 Forward

Figure 7

General Trade Chat View Go To Help

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	Can I quote 5 mil EUR usd
Waiting accept	13:37:42	peter@ CITQ	SPOT	I quoted 105.98-105.99 for 3,200 mil JPY usd JPY
I bought	13:38:55	jo@ CHMN	Forward	I bought 100 mil USD jpy 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	jm@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	phil@ CITQ	Forward	Coty quoted 14.50-15.25 for 3,000 JPY USD jpy 3m/6m over 28 Nov 00
Waiting accept	13:37:43	peter@ CITQ	SPOT	Amount: 3200 JPY CCY Pair: usdJPY Val date: 31 Aug 2000 Bid: 105.98 Offer: 105.99 Deal:

Figure 8

General Trade Chat View Go To Help

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ	SPOT	I request 2.5 mil USD cad
	13:36:12	peter@ CITQ	SPOT	Can I quote 5 mil EUR usd
I Buy	13:37:43	peter@ CITQ	SPOT	I buy 3,200 JPY usd JPY @ 105.98
I B/S - Confirm?	13:38:55	jo@ CHMN	Forward	I bought/sold 100 mil USD jpy 3m over Aug 25 00 @ 54.5
Nothing done	13:39:01	jm@ UBSN	Forward	Nothing done on my 83-88 for 180.33 mil EUR usd 17d over Aug 25 00
	13:39:00	phil@ CITQ	Forward	Coty quoted 14.50-15.25 for 3,000 JPY USD jpy 3m/6m over 28 Nov 00
I Buy	13:37:43	peter@ CITQ	SPOT	Amount: 3200 JPY CCY Pair: usdJPY Val date: 31 Aug 2000 Bid: 105.98 Offer: 105.99 Deal: 105.98

Figure 9

General Trade Chat View Go To Help

Status	Time	Trader/Bank	Instrument	Deal
Contacting	13:35:23	peter@ CITQ		# Spot Rate Query Message
	13:36:12	peter@ CITQ		Enter Spot Rate Message
Waiting accept	13:37:43	peter@ CITQ		Check Rate? what about 105.97
I B/S - Confirm?	13:38:55	jo@ CHMN		Send Cancel
Nothing done	13:39:01	jm@ UBSN		Warning: Applet Window
	13:39:00	phil@ CITQ		
I B/S - Confirm?	13:38:55	jo@ CHMN		

RHS	Spot?	All in	Deal
54.5	105.98	105.425	54.5

Figure 10

0053940-010301

S/S-Remit? 13 38 55	peter@ CITQ Forward	N/Amt 100	N/Amt 100	USD/ipy	N/Amt 100	SPQT 28 Aug 00	LHS	RHS	Spot	4/11	Deal
Check Rate? What about 105 37?		Far Amt 100				Far 3 month 29 Nov 00	53.0000	54.5000	105 98	105 425	54 5

Figure 11

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0975940-010301